

Subhendu Bikash Hazra

Large-Scale PDE-Constrained Optimization in Applications

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RJ Alexander



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Large-Scale PDE-Constrained Optimization in Applications Subhendu Bikash Hazra, 2009-12-16 With continuous development of modern computing hardware and applicable numerical methods computational fluid dynamics CFD has reached certain level of maturity so that it is being used routinely by scientists and engineers for fluid flow analysis Since most of the real life applications involve some kind of optimization it has been natural to extend the use of CFD tools from flow simulation to simulation based optimization However the transition from simulation to optimization is not straight forward it requires proper interaction between advanced CFD methodologies and state of the art optimization algorithms The ultimate goal is to achieve optimal solution at the cost of few flow solutions There is growing number of search activities to achieve this goal This book results from my work done on simulation based optimization problems at the Department of Mathematics University of Trier and reported in my postdoctoral thesis Habilitationsschrift accepted by the Faculty IV of this University in 2008 The focus of the work has been to develop mathematical methods and algorithms which lead to efficient and high performance computational techniques to solve such optimization problems in real life applications Systematic development of the methods and algorithms are presented here Practical aspects of implementations are discussed at each level as the complexity of the problems increase supporting with enough number of computational examples *Large Scale Non-Linear Programming for PDE Constrained Optimization*, 2002 Three years of large scale PDE constrained optimization research and development are summarized in this report We have developed an optimization framework for 3 levels of SAND optimization and developed a powerful PDE prototyping tool The optimization algorithms have been interfaced and tested on CFD problems using a chemically reacting fluid flow simulator resulting in an order of magnitude reduction in compute time over a black box method Sandia's simulation environment is reviewed by characterizing each discipline and identifying a possible target level of optimization Because SAND algorithms are difficult to test on actual production codes a symbolic simulator Sundance was developed and interfaced with a reduced space sequential quadratic programming framework rSQP to provide a PDE prototyping environment The power of Sundance rSQP is demonstrated by applying optimization to a series of different PDE based problems In addition we show the merits of SAND methods by comparing seven levels of optimization for a source inversion problem using Sundance and rSQP Algorithmic results are discussed for hierarchical control methods The design of an interior point quadratic programming solver is presented **Three Algorithms for Large-scale Constrained Optimization Problems with Applications** Lubov Tetruashvili, Tekhniyon, Makhon tekhnologi le-Yisra'el. Fakultah le-handasat ta'asiyah ve-nihul, 2010 *Large-scale Constrained Optimization* Mary Elizabeth Hribar, 1996 *Large-scale Optimization*, 1990 **Large-scale Optimization with Applications**, 1997

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